

AK Higher Education Investment
Net Asset Value
As of the Month Ending
February 28, 2017

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 18,525.01
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>18,525.01</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	0.00
Broad-term (<i>Internally Managed</i>)	112,222,939.58
Total fixed Income Securities	<u>112,222,939.58</u>

Broad Domestic Equity

SSgA Russell 3000	136,814,838.58
Total Broad Domestic Equity	<u>136,814,838.58</u>

Global Equity Ex-U.S.

SOA International Equity Pool	98,602,425.69
Total Global Equity Ex-U.S.	<u>98,602,425.69</u>

Real Assets

Real Estate Investment Trust Pool	9,950,965.89
Total Real Assets	<u>9,950,965.89</u>

Receivables and Payables

Income Receivable/Payable	23.58
Payable To/From	-
Total Receivables and Payables	<u>23.58</u>

Total Assets

\$ 357,609,718.33

AK Higher Education Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
February 28, 2017

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 23.58	\$ 2,199.61
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>23.58</u>	<u>2,199.61</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	744,907.68	(1,566,733.44)
	<u>744,907.68</u>	<u>(1,566,733.44)</u>
Broad Domestic Equity		
SSgA Russell 3000	5,003,519.68	21,366,805.86
	<u>5,003,519.68</u>	<u>21,366,805.86</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	1,582,542.40	9,633,328.19
	<u>1,582,542.40</u>	<u>9,633,328.19</u>
Real Assets		
Real Estate Investment Trust Pool	405,301.91	364,937.14
	<u>405,301.91</u>	<u>364,937.14</u>
Total Investment Income (Loss)	\$ 7,736,295.25	\$ 29,800,537.36
Payable To/From	-	-
Total Invested Assets, Beginning of Period	354,445,908.86	439,543,309.26
Net Contribution (Withdrawal)	(4,572,485.78)	(111,734,128.29)
Total Assets	<u>\$ 357,609,718.33</u>	<u>\$ 357,609,718.33</u>